

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2022 – 2nd Quarter
February 28, 2022



The City of El Paso Texas
Table of Contents

Investment Report for FY 2022 2nd Quarter Ending February 28, 2022

	Page
Summary	
Management Letter	1
Investment Position and Yield Summary	3
Quarter Changes in Security Type Balances	4
Analysis	
Portfolio Composition Review	5
Yield Analysis for Quarter	6
Reports	
Portfolio Holdings	7
Transactions	12



Office of the Comptroller

MAYOR

Oscar Leaser

To: Mr. Tommy Gonzalez, City Manager

From: Investment Committee Members

Date: April 7, 2022

Subject: Second Quarter Investment Report for period ending February 28, 2022

CITY COUNCIL**District 1**

Peter Svarzbein

District 2

Alexsandra Anello

District 3

Cassandra Hernandez

District 4

Joe Molinar

District 5

Isabel Salcido

District 6

Claudia L. Rodriguez

District 7

Henry Rivera

District 8

Cissy Lizarraga

Submitted for your review and acceptance is the City's Investment Report. The Investment Officers have conformed to all state laws and statutes that govern the investment of public funds including, but not limited to, the Public Funds Investment Act, Chapter 2256, Government Code, the City's Investment Policy and adopted investment strategies. All funds were invested to meet cash flow requirements for operations, capital projects, and debt service payments.

In fiscal year 2022, the Investment Committee will continue the oversight of the City's investments and maintain a proactive role to promote an active trading position of excess funds as allowed by the Investment Policy. In adherence with the Investment Policy, the Investment Officers' primary goal will continue to be the preservation and security of principal while returns remain commensurate with the City's Investment Policy constraints.

The face value of the portfolio at February 28, 2022, was approximately \$1.141 billion as compared to \$783 million at November 30, 2021 with the increase primarily related to the receipt of property taxes and proceeds from bond issuance. The investment earnings for the quarter were \$750,075 and year to date were \$1,148,559.

Barring any unforeseen changes in the economic environment we expect earnings for fiscal year 2022 to continue to strengthen as yields have gained traction recently.

CITY MANAGER

Tommy Gonzalez

Margarita M. Muñoz – Comptroller

Office of the Comptroller | 300 N. Campbell | El Paso, TX 79901

(915) 212-1174 | MunozMM@elpasotexas.gov





Office of the Comptroller

Investment Committee Members:

Handwritten signature of Robert Cortinas in blue ink.

Robert Cortinas, Chief Financial Officer

Handwritten signature of Margarita M. Muñoz in blue ink.

Margarita M. Muñoz, Comptroller

Handwritten signature of Edmundo S. Calderon in blue ink.

Edmundo S. Calderon, Chief Internal Auditor

Handwritten signature of Katherine N. Cote in blue ink.

Katherine N. Cote, Director Office of Management and Budget

Handwritten signature of Luis Mier in blue ink.

Luis Mier, Treasury Services Coordinator

Investment Position and Yield Summary

The following is a summary comparison of selected information for the last two quarters

	February 28, 2022	November 30, 2021
Par value invested	\$ 1,141,143,273	\$ 783,458,755
Portfolio book value	\$ 1,142,501,044	\$ 784,676,484
Portfolio market value	\$ 1,131,779,277	\$ 782,187,217
Weighted average maturity	435	562

The yield on portfolio investments and market securities is shown as follows:

	February 28, 2022	November 30, 2021
Certificates of Deposit	1.170%	1.188%
Yield Pools	0.075%	0.038%
Yield Money Market	0.030%	0.030%
Yield Fixed Term Securities	0.350%	0.271%
City's Average Portfolio Yield	0.354%	0.303%
3 Month T-Bill	0.310%	0.045%
6 Month T-Bill	0.685%	0.090%
1 Year T-Bill	0.975%	0.182%
2 Year T-Note	1.432%	0.557%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments:

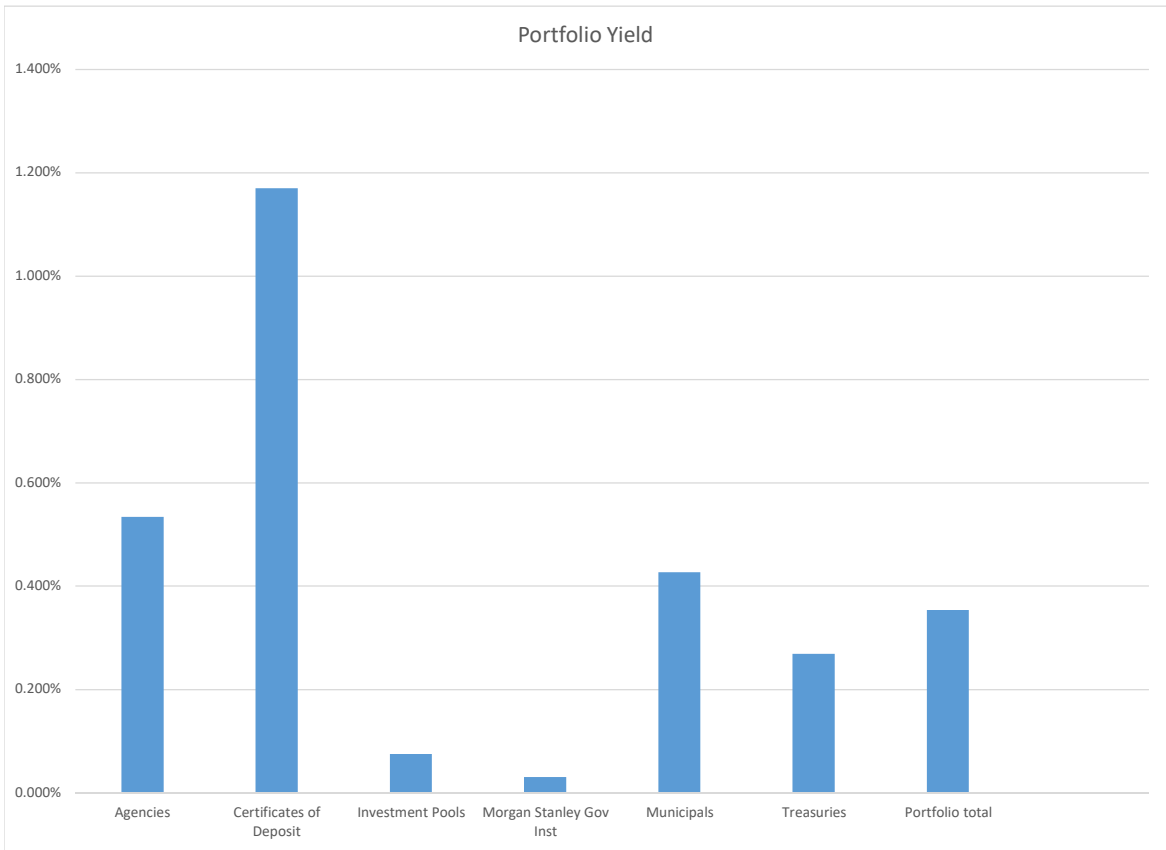
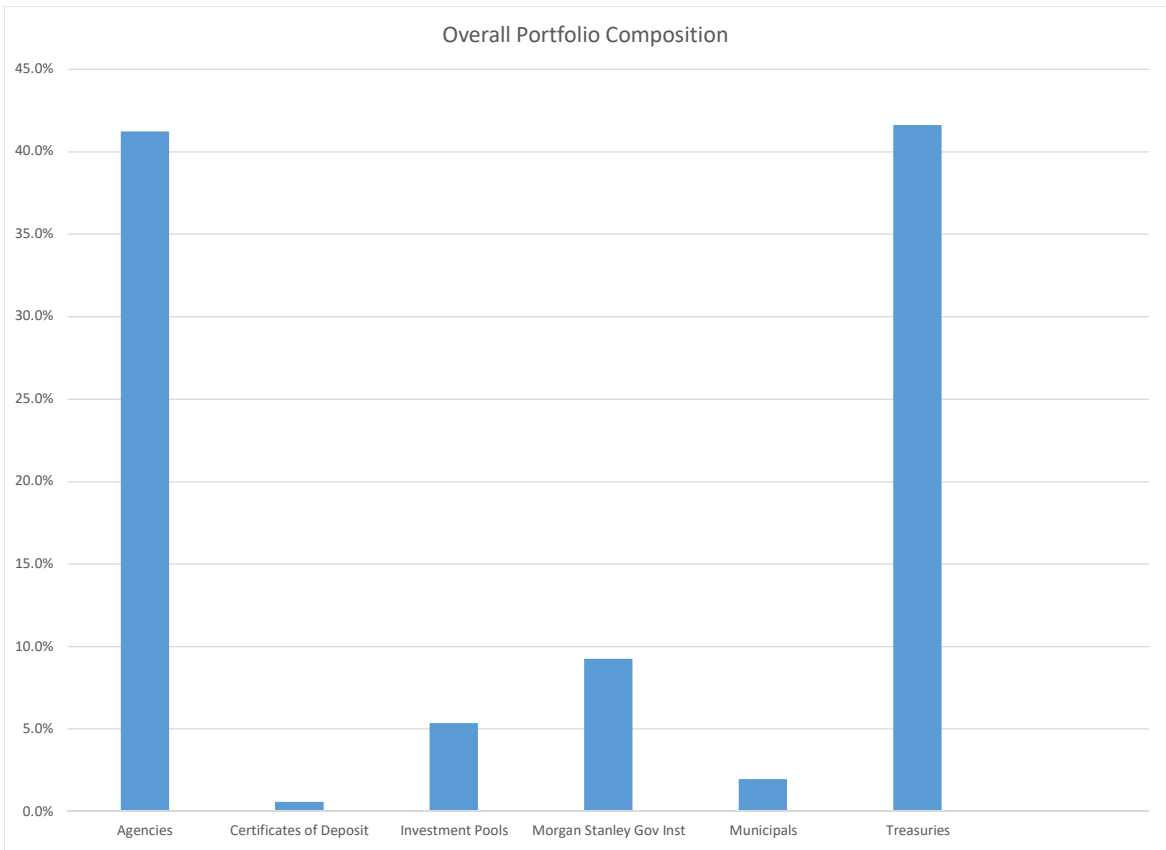
	February 28, 2022	November 30, 2021	Increase (Decrease)
Certificates of Deposit	\$ 6,615,000	\$ 6,860,000	\$ (245,000)
TexPool	60,033,001	60,026,260	6,741
TexSTAR	77,824	1,277,821	(1,199,997)
TexasDAILY	943,750	943,712	38
Money Market	105,538,698	82,530,961	23,007,737
Municipals	22,285,000	13,285,000	9,000,000
Agencies	470,650,000	353,535,000	117,115,000
Treasuries	475,000,000	265,000,000	210,000,000
	\$ 1,141,143,273	\$ 783,458,754	\$ 357,684,519

FY Changes in Yield, Activity & Interest Earned Balances

	2nd Qtr. FY 2022	2nd Qtr. FY 2021	Increase (Decrease)
Interest Earnings	\$ 750,075	\$ 336,150	\$ 413,925
Portfolio Ending Balance (FMV)	\$ 1,131,779,277	\$ 395,154,637	736,624,640
Yield to Maturity	0.354%	0.330%	0.024%
Purchases/Deposits	\$ 615,940,000	\$ 83,675,000	532,265,000
Maturities/Withdrawals	\$ 258,270,000	\$ 58,813,000	199,457,000

Portfolio Composition Review as of February 28, 2022

	<u>Face Amount</u>	<u>Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
Pools				
TexSTAR	\$ 77,824	0.011%	1	0.0%
TexasDAILY	943,750	0.015%	1	0.1%
TexPool	60,033,001	0.076%	1	5.3%
Investment Pools	<u>61,054,575</u>	0.075%		<u>5.4%</u>
Money Market Funds				
Morgan Stanley Gov Inst	<u>105,538,698</u>	0.030%	1	<u>9.2%</u>
Securities				
Certificates of Deposit	6,615,000	1.170%	275	0.6%
Agencies	470,650,000	0.534%	634	41.2%
Municipals	22,285,000	0.427%	208	2.0%
Treasuries	<u>475,000,000</u>	0.269%	403	<u>41.6%</u>
Securities	<u>974,550,000</u>			<u>85.4%</u>
Portfolio total	<u><u>\$ 1,141,143,273</u></u>	0.354%	435	<u><u>100.0%</u></u>



**City of El Paso
Schedule of Portfolio Holdings
As of 2/28/2022**

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Certificates of Deposit									
Ally Bank / 02007GLD3	8/15/2019	245,000.00	245,000.00	245,000.00	246,802.71	2.000	2.000	8/15/2022	168
Alma Bank / 020080BQ9	2/12/2020	245,000.00	245,000.00	245,000.00	246,362.94	1.650	1.650	8/12/2022	165
Amerant Bank / 02357QAF4	12/20/2019	245,000.00	245,000.00	245,000.00	247,291.24	1.850	1.850	12/20/2022	295
American Express National Bank / 02589AA85	3/24/2020	245,000.00	245,000.00	245,000.00	245,122.26	0.950	0.950	3/24/2022	24
Bank of New England / 06426KBS6	4/2/2020	245,000.00	245,000.00	245,000.00	244,645.73	0.850	0.850	4/3/2023	399
Bank of Oak Ridge / 064180AS1	5/29/2020	245,000.00	245,000.00	245,000.00	243,535.15	0.600	0.600	5/30/2023	456
Bank of Santa Clarita / 06424KBD1	5/8/2020	245,000.00	245,000.00	245,000.00	243,428.33	0.500	0.500	5/8/2023	434
BMW Bank North America / 05580AVP6	3/26/2020	245,000.00	245,000.00	245,000.00	245,466.73	1.150	1.150	3/27/2023	392
Capital Community Bank / 14005LAQ2	5/8/2020	245,000.00	245,000.00	245,000.00	245,254.31	0.750	0.750	5/9/2022	70
Capital One Bank / 14042TCW5	3/25/2020	245,000.00	245,000.00	245,000.00	245,127.40	0.950	0.950	3/25/2022	25
Capital One National Assoc. / 14042RNX5	3/25/2020	245,000.00	245,000.00	245,000.00	245,074.97	1.000	1.000	3/27/2023	392
CenterState Bank / 15201QCK1	3/30/2020	245,000.00	245,000.00	245,000.00	244,797.39	0.900	0.900	3/30/2023	395
Central Bank / 152577AU6	3/27/2020	245,000.00	245,000.00	245,000.00	245,127.89	0.900	0.900	3/27/2023	392
Choice Financial Group / 17037TEQ6	3/20/2020	245,000.00	244,999.90	244,999.97	245,132.79	1.000	1.000	3/13/2023	378
EagleBank / 27002YET9	1/17/2020	245,000.00	245,000.00	245,000.00	246,974.46	1.700	1.700	1/17/2023	323
EnerBank USA / 29278TNM8	4/23/2020	245,000.00	244,651.68	244,875.08	245,133.04	1.000	1.050	3/13/2023	378
Goldman Sachs Bank / 38149MBK8	6/19/2019	245,000.00	245,000.00	245,000.00	246,613.57	2.400	2.400	6/20/2022	112
Live Oak Banking Co. / 538036HL1	1/24/2020	245,000.00	245,000.00	245,000.00	246,963.68	1.700	1.700	1/25/2023	331
Marlin Business Bank / 57116ATL2	1/15/2020	245,000.00	245,000.00	245,000.00	246,866.90	1.650	1.650	1/17/2023	323
Morgan Stanley Bank / 61690UMW7	10/31/2019	245,000.00	245,000.00	245,000.00	247,192.51	1.900	1.900	10/31/2022	245
Morgan Stanley Private Bank / 61768ECB7	3/26/2020	245,000.00	245,000.00	245,000.00	244,944.14	0.950	0.950	3/27/2023	392
Pinnacle Bank / 72345SKU4	5/8/2020	245,000.00	245,000.00	245,000.00	244,006.28	0.700	0.700	5/8/2023	434
PrimeBank / 74163LAQ4	5/13/2020	245,000.00	245,000.00	245,000.00	244,859.13	0.500	0.500	11/14/2022	259
Security State Bank of Oklahoma / 815101AL4	5/21/2020	245,000.00	245,000.00	245,000.00	244,657.49	0.400	0.400	11/21/2022	266
State Bank of Texas / 856528DF8	3/27/2020	245,000.00	245,000.00	245,000.00	245,142.84	0.950	0.950	3/28/2022	28

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
UBS Bank / 90348JSW1	3/11/2020	245,000.00	245,000.00	245,000.00	245,059.78	1.000	1.000	3/11/2022	11
Unity Bank / 91330ABX4	1/22/2020	245,000.00	245,000.00	245,000.00	246,857.10	1.650	1.650	1/23/2023	329
Subtotal, Average Certificates of Deposit		6,615,000.00	6,614,651.58	6,614,875.05	6,628,440.70	1.169	1.170		275
Local Government Investment Pool									
TexasDAILY		943,749.99	943,749.99	943,749.99	943,749.99	0.015	0.015	N/A	1
TexPool		60,033,000.72	60,033,000.72	60,033,000.72	60,033,000.72	0.076	0.076	N/A	1
TexSTAR		77,823.83	77,823.83	77,823.83	77,823.83	0.011	0.011	N/A	1
Subtotal, Average Local Government Investment Pool		61,054,574.54	61,054,574.54	61,054,574.54	61,054,574.54	0.075	0.075		1
Money Market									
Morgan Stanley Gov Inst 8302		105,538,698.11	105,538,698.11	105,538,698.11	105,538,698.11	0.030	0.030	N/A	1
Subtotal, Average Money Market		105,538,698.11	105,538,698.11	105,538,698.11	105,538,698.11	0.030	0.030		1
Municipal Securities									
City of New York / 64966JAN6	1/30/2020	650,000.00	717,476.50	667,976.36	671,124.35	5.487	1.720	12/1/2022	276
Oakland Unified School District / 672325J57	1/16/2020	1,700,000.00	1,717,323.00	1,702,874.72	1,708,071.60	2.142	1.730	8/1/2022	154
State of Maryland / 574193UG1	3/10/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,921,931.00	0.270	0.270	3/1/2024	732
State of Washington / 93974EKQ8	7/29/2020	6,935,000.00	6,935,000.00	6,935,000.00	6,925,887.41	0.310	0.310	8/1/2022	154
University of Texas / 91512DF14	1/21/2022	10,000,000.00	9,990,902.78	9,993,541.68	10,000,000.00		0.250	6/1/2022	93
Subtotal, Average Municipal Securities		22,285,000.00	22,360,702.28	22,299,392.76	22,227,014.36	0.456	0.427		208
US Agencies & Instrumentalities									
Farmer Mac / 31422XMV1	10/4/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,619,310.00	0.500	0.500	10/4/2024	949
Farmer Mac / 31422XPP1	11/2/2021	15,000,000.00	15,000,000.00	15,000,000.00	14,817,660.00	0.550	0.550	11/2/2023	612
Farmer Mac / 31422XTV4	2/18/2022	15,000,000.00	15,000,000.00	15,000,000.00	14,994,060.00	0.500	0.500	8/18/2022	171
Federal Farm Credit Bank / 3133EEV23	12/13/2019	25,000.00	25,241.25	25,026.57	25,119.48	2.180	1.781	6/8/2022	100
Federal Farm Credit Bank / 3133ELYR9	1/11/2021	1,500,000.00	1,502,610.00	1,500,364.31	1,499,757.00	0.250	0.118	5/6/2022	67
Federal Farm Credit Bank / 3133EM6N7	10/5/2021	10,000,000.00	9,982,256.95	9,985,844.92	9,835,030.00	0.170	0.260	9/27/2023	576
Federal Farm Credit Bank / 3133EMD66	7/19/2021	5,000,000.00	4,998,290.00	4,999,195.53	4,984,140.00	0.080	0.110	9/15/2022	199
Federal Farm Credit Bank / 3133EMDA7	10/26/2020	5,000,000.00	4,997,942.39	4,999,348.57	4,982,565.00	0.160	0.181	10/13/2022	227
Federal Farm Credit Bank / 3133EMDA7	10/30/2020	15,000,000.00	14,995,152.61	14,998,456.72	14,947,695.00	0.160	0.177	10/13/2022	227

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Farm Credit Bank / 3133EMML3	2/1/2021	5,000,000.00	4,999,300.00	4,999,686.48	4,965,210.00	0.120	0.127	1/12/2023	318
Federal Farm Credit Bank / 3133EMMX7	1/13/2021	25,000,000.00	25,000,000.00	25,000,000.00	24,601,225.00	0.180	0.180	7/13/2023	500
Federal Farm Credit Bank / 3133EMP30	6/30/2021	5,000,000.00	4,998,150.00	4,998,970.35	4,978,510.00	0.150	0.175	12/30/2022	305
Federal Farm Credit Bank / 3133EMPB2	2/3/2021	10,000,000.00	9,997,000.00	9,998,166.50	9,836,570.00	0.170	0.181	11/3/2023	613
Federal Farm Credit Bank / 3133EMPH9	2/3/2021	5,000,000.00	4,999,800.00	4,999,906.85	4,954,530.00	0.125	0.127	2/3/2023	340
Federal Farm Credit Bank / 3133EMQM7	2/16/2021	5,000,000.00	4,996,500.00	4,997,705.02	4,880,500.00	0.200	0.223	2/16/2024	718
Federal Farm Credit Bank / 3133EMU42	7/21/2021	5,000,000.00	4,999,700.00	4,999,988.25	4,988,955.00	0.060	0.066	7/21/2022	143
Federal Farm Credit Bank / 3133EMU44	4/9/2021	3,000,000.00	2,999,190.00	2,999,629.48	2,982,021.00	0.120	0.137	11/29/2022	274
Federal Farm Credit Bank / 3133EMVP4	4/13/2021	6,000,000.00	5,996,220.00	5,997,882.16	5,927,850.00	0.125	0.157	4/13/2023	409
Federal Farm Credit Bank / 3133ENCVO	11/2/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,849,030.00	0.670	0.670	5/2/2024	794
Federal Farm Credit Bank / 3133ENKRO	1/11/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,954,270.00	0.420	0.420	1/11/2023	317
Federal Farm Credit Bank / 3133ENMY3	2/3/2022	5,000,000.00	4,997,367.50	4,997,522.72	4,986,885.00	0.800	0.846	4/3/2023	399
Federal Home Loan Bank / 3130A3DL5	10/26/2020	5,000,000.00	5,303,446.27	5,161,432.26	5,075,040.00	2.375	0.249	9/8/2023	557
Federal Home Loan Bank / 3130AJPU7	7/19/2021	5,000,000.00	5,007,800.00	5,002,322.88	4,996,525.00	0.250	0.071	6/3/2022	95
Federal Home Loan Bank / 3130AJQG7	6/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	4,972,540.00	0.350	0.350	12/29/2022	304
Federal Home Loan Bank / 3130AKKPO	1/11/2021	3,410,000.00	3,405,055.50	3,406,955.11	3,347,764.09	0.190	0.239	12/22/2023	662
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	4,997,000.00	4,997,958.03	4,894,795.00	0.250	0.270	3/15/2024	746
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,894,795.00	0.250	0.250	3/15/2024	746
Federal Home Loan Bank / 3130ALH98	2/26/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,898,575.00	0.250	0.250	2/26/2024	728
Federal Home Loan Bank / 3130ALJ70	3/12/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,882,400.00	0.400	0.400	3/12/2024	743
Federal Home Loan Bank / 3130ALRG1	7/19/2021	1,000,000.00	999,054.96	999,404.28	994,243.00	0.125	0.182	3/17/2023	382
Federal Home Loan Bank / 3130ALXQ2	4/29/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,774,530.00	0.500	0.500	4/29/2024	791
Federal Home Loan Bank / 3130AM5C2	5/6/2021	8,000,000.00	8,000,000.00	8,000,000.00	7,843,048.00	0.420	0.420	5/6/2024	798
Federal Home Loan Bank / 3130AMRY0	6/25/2021	5,285,000.00	5,272,336.82	5,276,778.79	5,215,311.99	0.125	0.249	6/2/2023	459
Federal Home Loan Bank / 3130AN2W9	7/22/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,801,700.00	0.550	0.550	7/22/2024	875
Federal Home Loan Bank / 3130AN3E8	7/12/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,800,270.00	0.520	0.520	7/12/2024	865
Federal Home Loan Bank / 3130AN4S6	7/19/2021	4,490,000.00	4,489,717.13	4,489,899.73	4,485,348.36	0.070	0.077	7/1/2022	123
Federal Home Loan Bank / 3130ANUH1	9/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,747,470.00	0.550	0.550	9/27/2024	942

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 3130APA62	10/15/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,737,670.00	0.550	0.550	10/15/2024	960
Federal Home Loan Bank / 3130APAA3	10/21/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,737,850.00	0.555	0.555	10/21/2024	966
Federal Home Loan Bank / 3130APDA0	10/25/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,768,030.00	0.650	0.650	10/25/2024	970
Federal Home Loan Bank / 3130APKF1	11/8/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,779,580.00	0.750	0.750	11/8/2024	984
Federal Home Loan Bank / 3130APM77	11/24/2021	5,500,000.00	5,497,250.00	5,497,611.64	5,433,186.00	0.500	0.525	11/24/2023	634
Federal Home Loan Bank / 3130APNE1	11/18/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,850,860.00	0.900	0.900	11/18/2024	994
Federal Home Loan Bank / 3130APVH5	11/30/2021	20,000,000.00	20,000,000.00	20,000,000.00	19,719,040.00	1.000	1.000	11/25/2024	1,001
Federal Home Loan Bank / 3130APX67	12/6/2021	7,940,000.00	7,940,000.00	7,940,000.00	7,827,418.74	1.150	1.150	12/6/2024	1,012
Federal Home Loan Bank / 3130AQ5X7	12/30/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,879,130.00	1.150	1.150	12/30/2024	1,036
Federal Home Loan Bank / 3130AQ6J7	12/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,894,960.00	1.170	1.170	12/27/2024	1,033
Federal Home Loan Bank / 3130AQAK9	12/30/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,975,490.00	1.250	1.250	12/20/2024	1,026
Federal Home Loan Bank / 3130AQJ79	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,908,260.00	1.250	1.250	1/28/2025	1,065
Federal Home Loan Bank / 3130AQL8	1/5/2022	25,000,000.00	24,999,063.00	24,999,437.80	24,989,075.00	0.120	0.130	5/20/2022	81
Federal Home Loan Bank / 3130AQL92	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,926,910.00	1.360	1.360	1/28/2025	1,065
Federal Home Loan Bank / 3130AQS4	2/25/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,971,350.00	1.625	1.625	2/25/2025	1,093
Federal Home Loan Bank / 3130AQT78	2/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	10,001,470.00	1.750	1.750	2/28/2025	1,096
Federal Home Loan Bank / 313379Q69	10/26/2020	1,500,000.00	1,547,707.95	1,508,219.95	1,507,332.00	2.125	0.161	6/10/2022	102
Federal Home Loan Bank / 313379Q69	7/19/2021	5,000,000.00	5,091,525.00	5,028,636.66	5,024,440.00	2.125	0.071	6/10/2022	102
Federal Home Loan Bank / 313380GJ0	10/26/2020	5,000,000.00	5,170,134.19	5,048,075.99	5,031,815.00	2.000	0.176	9/9/2022	193
Federal Home Loan Bank / 313380GJ0	10/30/2020	15,000,000.00	15,508,628.67	15,144,573.39	15,095,445.00	2.000	0.172	9/9/2022	193
Federal Home Loan Bank / 313381BR5	1/11/2021	5,000,000.00	5,165,700.00	5,067,516.21	5,038,470.00	1.875	0.138	12/9/2022	284
Subtotal, Average		470,650,000.00	471,879,140.19	471,066,517.15	465,333,029.66	0.675	0.534		634
US Agencies & Instrumentalities									
US Treasuries									
US Treasury / 912796G45	1/6/2022	10,000,000.00	9,998,250.00	9,999,133.33	9,997,410.00		0.061	4/21/2022	52
US Treasury / 912796U80	1/11/2022	10,000,000.00	9,996,033.33	9,997,633.31	9,995,040.00		0.122	5/10/2022	71
US Treasury / 9128282P4	1/6/2022	70,000,000.00	70,656,250.00	70,488,224.64	70,374,640.00	1.875	0.222	8/1/2022	154
US Treasury / 9128286M7	1/6/2022	10,000,000.00	10,059,765.63	10,027,769.89	10,023,940.00	2.250	0.052	4/15/2022	46
US Treasury / 912828R28	4/19/2021	15,000,000.00	15,441,868.05	15,254,282.56	15,079,095.00	1.625	0.171	5/1/2023	427

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 912828T91	9/23/2021	20,000,000.00	20,580,771.80	20,461,290.10	20,083,600.00	1.625	0.240	10/31/2023	610
US Treasury / 912828TY6	2/3/2022	10,000,000.00	10,076,171.88	10,069,490.14	10,055,080.00	1.625	0.643	11/15/2022	260
US Treasury / 912828XW5	7/22/2021	20,000,000.00	20,317,187.50	20,113,719.21	20,081,320.00	1.750	0.062	6/30/2022	122
US Treasury / 912828ZG8	1/6/2022	30,000,000.00	30,022,265.63	30,008,217.08	30,004,710.00	0.375	0.053	3/31/2022	31
US Treasury / 912828ZM5	1/6/2022	30,000,000.00	30,004,687.50	30,002,545.80	29,989,410.00	0.125	0.075	5/2/2022	63
US Treasury / 912828ZP8	4/19/2021	15,000,000.00	14,984,765.63	14,991,113.28	14,814,255.00	0.125	0.174	5/15/2023	441
US Treasury / 91282CAC5	11/12/2021	25,000,000.00	25,006,835.94	25,004,007.27	24,950,200.00	0.125	0.087	7/31/2022	153
US Treasury / 91282CAK7	9/23/2021	30,000,000.00	29,949,694.07	29,960,702.95	29,457,420.00	0.125	0.210	9/15/2023	564
US Treasury / 91282CAN1	2/3/2022	20,000,000.00	19,950,000.00	19,955,230.13	19,928,120.00	0.125	0.508	9/30/2022	214
US Treasury / 91282CAP6	10/5/2021	20,000,000.00	19,937,500.00	19,949,831.08	19,604,680.00	0.125	0.280	10/15/2023	594
US Treasury / 91282CAR2	2/3/2022	20,000,000.00	19,935,937.50	19,941,869.21	19,912,500.00	0.125	0.561	10/31/2022	245
US Treasury / 91282CCC3	10/5/2021	10,000,000.00	9,955,859.38	9,962,621.74	9,727,730.00	0.250	0.420	5/15/2024	807
US Treasury / 91282CCC3	9/23/2021	10,000,000.00	9,968,453.09	9,973,618.29	9,727,730.00	0.250	0.370	5/15/2024	807
US Treasury / 91282CCG4	10/5/2021	20,000,000.00	19,900,781.25	19,915,502.73	19,426,560.00	0.250	0.435	6/15/2024	838
US Treasury / 91282CCL3	10/5/2021	20,000,000.00	19,955,468.75	19,961,880.55	19,460,940.00	0.375	0.456	7/15/2024	868
US Treasury / 91282CCT6	10/5/2021	40,000,000.00	39,884,375.00	39,900,529.31	38,868,760.00	0.375	0.477	8/15/2024	899
US Treasury / 91282CCT6	9/10/2021	20,000,000.00	19,985,448.65	19,987,774.10	19,434,380.00	0.375	0.400	8/15/2024	899
Subtotal, Average US Treasuries		475,000,000.00	476,568,370.58	475,926,986.70	470,997,520.00	0.701	0.269		403
Portfolio Total, Average		1,141,143,272.65	1,144,016,137.28	1,142,501,044.31	1,131,779,277.37	0.593	0.354		435

City of El Paso
Schedule of Securities Purchased
For the quarter ending 2/28/2022

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
Farmer Mac	31422XTV4	2/1/2022	2/18/2022	0.5000%	15,000,000.00	15,000,000.00	100.0000
Federal Farm Credit Bank	3133EKDW3	12/7/2021	12/8/2021	0.0495%	20,000,000.00	20,106,220.00	100.5311
Federal Farm Credit Bank	3133ENKRO	1/5/2022	1/11/2022	0.4200%	10,000,000.00	10,000,000.00	100.0000
Federal Farm Credit Bank	3133ENMY3	1/28/2022	2/3/2022	0.8456%	5,000,000.00	4,997,367.50	99.9474
Federal Home Loan Bank	3130APX67	11/17/2021	12/6/2021	1.1500%	7,940,000.00	7,940,000.00	100.0000
Federal Home Loan Bank	3130AQ5X7	12/1/2021	12/30/2021	1.1500%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130AQ6J7	12/1/2021	12/27/2021	1.1700%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130AQAK9	12/3/2021	12/30/2021	1.2500%	3,000,000.00	3,000,000.00	100.0000
Federal Home Loan Bank	3130AQJ79	1/3/2022	1/28/2022	1.2500%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130AQJL8	1/4/2022	1/5/2022	0.1300%	25,000,000.00	24,999,063.00	99.9963
Federal Home Loan Bank	3130AQL92	1/6/2022	1/28/2022	1.3600%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130AQSN4	1/28/2022	2/25/2022	1.6250%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130AQT78	1/31/2022	2/28/2022	1.7500%	10,000,000.00	10,000,000.00	100.0000
University of Texas	91512DF14	1/21/2022	1/21/2022	0.2502%	10,000,000.00	9,990,902.78	99.9090
US Treasury	912796A90	12/7/2021	12/8/2021	0.0760%	120,000,000.00	119,994,500.00	99.9954
US Treasury	912796G45	1/5/2022	1/6/2022	0.0608%	10,000,000.00	9,998,250.00	99.9825
US Treasury	912796U80	1/5/2022	1/11/2022	0.1217%	10,000,000.00	9,996,033.33	99.9603
US Treasury	9128282P4	1/5/2022	1/6/2022	0.2222%	70,000,000.00	70,656,250.00	100.9375
US Treasury	9128286M7	1/5/2022	1/6/2022	0.0520%	10,000,000.00	10,059,765.63	100.5977
US Treasury	912828ZG8	1/5/2022	1/6/2022	0.0533%	30,000,000.00	30,022,265.63	100.0742
US Treasury	912828ZM5	1/5/2022	1/6/2022	0.0754%	30,000,000.00	30,004,687.50	100.0156
US Treasury	912828TY6	2/2/2022	2/3/2022	0.6428%	10,000,000.00	10,076,171.88	100.7617
US Treasury	91282CAN1	2/2/2022	2/3/2022	0.5084%	20,000,000.00	19,950,000.00	99.7500
US Treasury	91282CAR2	2/2/2022	2/3/2022	0.5608%	20,000,000.00	19,935,937.50	99.6797
					485,940,000.00	486,727,414.75	

City of El Paso
Schedule of Securities Called
For the quarter ending 2/28/2022

Issuer	CUSIP	Call Date	Face Amount
<hr/>			0.00
<hr/>			<hr/>

City of El Paso
 Schedule of Deposits

For the quarter ending 2/28/2022

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	12/6/2021	Deposit	60,000,000.00
Morgan Stanley Gov Inst 8302	12/17/2021	Deposit	35,000,000.00
Morgan Stanley Gov Inst 8302	12/31/2021	Interest reinvested	2,541.46
Morgan Stanley Gov Inst 8302	1/27/2022	Deposit	35,000,000.00
Morgan Stanley Gov Inst 8302	1/31/2022	Interest reinvested	3,005.74
Morgan Stanley Gov Inst 8302	2/28/2022	Interest reinvested	2,189.42
TexasDAILY	12/31/2021	Interest reinvested	13.30
TexasDAILY	1/31/2022	Interest reinvested	12.99
TexasDAILY	2/28/2022	Interest reinvested	12.08
TexPool	12/31/2021	Interest reinvested	1,915.07
TexPool	1/31/2022	Interest reinvested	1,915.19
TexPool	2/28/2022	Interest reinvested	2,910.00
TexSTAR	12/31/2021	Interest reinvested	1.59
TexSTAR	1/31/2022	Interest reinvested	0.63
TexSTAR	2/28/2022	Interest reinvested	0.59
			130,014,518.06

City of El Paso
Schedule of Interest Earned
For the quarter ending 2/28/2022

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Ally Bank / 02007GLD3	12/31/2021	0.00	416.16	0.00	0.00	416.16
Ally Bank / 02007GLD3	1/31/2022	0.00	416.16	0.00	0.00	416.16
Ally Bank / 02007GLD3	2/28/2022	0.00	375.89	0.00	0.00	375.89
Alma Bank / 020080BQ9	12/31/2021	0.00	343.34	0.00	0.00	343.34
Alma Bank / 020080BQ9	1/31/2022	0.00	343.34	0.00	0.00	343.34
Alma Bank / 020080BQ9	2/28/2022	0.00	310.11	0.00	0.00	310.11
Amerant Bank / 02357QAF4	12/31/2021	0.00	384.95	0.00	0.00	384.95
Amerant Bank / 02357QAF4	1/31/2022	0.00	384.95	0.00	0.00	384.95
Amerant Bank / 02357QAF4	2/28/2022	0.00	347.70	0.00	0.00	347.70
American Express National Bank / 02589AA85	12/31/2021	0.00	197.68	0.00	0.00	197.68
American Express National Bank / 02589AA85	1/31/2022	0.00	197.68	0.00	0.00	197.68
American Express National Bank / 02589AA85	2/28/2022	0.00	178.55	0.00	0.00	178.55
Bank of New England / 06426KBS6	12/31/2021	0.00	176.87	0.00	0.00	176.87
Bank of New England / 06426KBS6	1/31/2022	0.00	176.87	0.00	0.00	176.87
Bank of New England / 06426KBS6	2/28/2022	0.00	159.75	0.00	0.00	159.75
Bank of Oak Ridge / 064180AS1	12/31/2021	0.00	124.85	0.00	0.00	124.85
Bank of Oak Ridge / 064180AS1	1/31/2022	0.00	124.85	0.00	0.00	124.85
Bank of Oak Ridge / 064180AS1	2/28/2022	0.00	112.77	0.00	0.00	112.77
Bank of Santa Clarita / 06424KBD1	12/31/2021	0.00	104.04	0.00	0.00	104.04
Bank of Santa Clarita / 06424KBD1	1/31/2022	0.00	104.04	0.00	0.00	104.04
Bank of Santa Clarita / 06424KBD1	2/28/2022	0.00	93.97	0.00	0.00	93.97
BMW Bank North America / 05580AVP6	12/31/2021	0.00	239.29	0.00	0.00	239.29

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
BMW Bank North America / 05580AVP6	1/31/2022	0.00	239.29	0.00	0.00	239.29
BMW Bank North America / 05580AVP6	2/28/2022	0.00	216.14	0.00	0.00	216.14
Capital Community Bank / 14005LAQ2	12/31/2021	0.00	156.06	0.00	0.00	156.06
Capital Community Bank / 14005LAQ2	1/31/2022	0.00	156.06	0.00	0.00	156.06
Capital Community Bank / 14005LAQ2	2/28/2022	0.00	140.96	0.00	0.00	140.96
Capital One Bank / 14042TCW5	12/31/2021	0.00	197.68	0.00	0.00	197.68
Capital One Bank / 14042TCW5	1/31/2022	0.00	197.68	0.00	0.00	197.68
Capital One Bank / 14042TCW5	2/28/2022	0.00	178.55	0.00	0.00	178.55
Capital One National Assoc. / 14042RNX5	12/31/2021	0.00	208.08	0.00	0.00	208.08
Capital One National Assoc. / 14042RNX5	1/31/2022	0.00	208.08	0.00	0.00	208.08
Capital One National Assoc. / 14042RNX5	2/28/2022	0.00	187.95	0.00	0.00	187.95
CenterState Bank / 15201QCK1	12/31/2021	0.00	187.27	0.00	0.00	187.27
CenterState Bank / 15201QCK1	1/31/2022	0.00	187.27	0.00	0.00	187.27
CenterState Bank / 15201QCK1	2/28/2022	0.00	169.15	0.00	0.00	169.15
Central Bank / 152577AU6	12/31/2021	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	1/31/2022	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	2/28/2022	0.00	169.15	0.00	0.00	169.15
Choice Financial Group / 17037TEQ6	12/31/2021	0.00	208.08	0.00	0.00	208.08
Choice Financial Group / 17037TEQ6	1/31/2022	0.00	208.08	0.00	0.00	208.08
Choice Financial Group / 17037TEQ6	2/28/2022	0.00	187.94	0.00	0.00	187.94
City of New York / 64966JAN6	12/31/2021	0.00	3,029.12	-2,017.14	0.00	1,011.99
City of New York / 64966JAN6	1/31/2022	0.00	3,029.12	-2,017.14	0.00	1,011.99
City of New York / 64966JAN6	2/28/2022	0.00	2,735.98	-1,821.93	0.00	914.05
EagleBank / 27002YET9	12/31/2021	0.00	353.74	0.00	0.00	353.74

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
EagleBank / 27002YET9	1/31/2022	0.00	353.74	0.00	0.00	353.74
EagleBank / 27002YET9	2/28/2022	0.00	319.51	0.00	0.00	319.51
EnerBank USA / 29278TNM8	12/31/2021	0.00	208.08	10.23	0.00	218.32
EnerBank USA / 29278TNM8	1/31/2022	0.00	208.08	10.23	0.00	218.32
EnerBank USA / 29278TNM8	2/28/2022	0.00	187.95	9.24	0.00	197.19
Farmer Mac / 31422BSC5	12/31/2021	0.00	6,196.60	-5,816.35	0.00	380.25
Farmer Mac / 31422BSC5	1/31/2022	0.00	2,137.71	-1,876.24	0.00	261.47
Farmer Mac / 31422XMV1	12/31/2021	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	1/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	2/28/2022	0.00	3,835.62	0.00	0.00	3,835.62
Farmer Mac / 31422XPP1	12/31/2021	0.00	7,006.85	0.00	0.00	7,006.85
Farmer Mac / 31422XPP1	1/31/2022	0.00	7,006.85	0.00	0.00	7,006.85
Farmer Mac / 31422XPP1	2/28/2022	0.00	6,328.77	0.00	0.00	6,328.77
Farmer Mac / 31422XTV4	2/28/2022	0.00	2,054.79	0.00	0.00	2,054.79
Federal Farm Credit Bank / 31331XQG0	12/31/2021	0.00	266.01	-171.50	0.00	94.51
Federal Farm Credit Bank / 31331XQG0	1/31/2022	0.00	266.01	-171.50	0.00	94.51
Federal Farm Credit Bank / 31331XQG0	2/28/2022	0.00	171.26	-121.71	0.00	49.55
Federal Farm Credit Bank / 3133EEV23	12/31/2021	0.00	46.29	-8.23	0.00	38.06
Federal Farm Credit Bank / 3133EEV23	1/31/2022	0.00	46.29	-8.23	0.00	38.06
Federal Farm Credit Bank / 3133EEV23	2/28/2022	0.00	41.81	-7.43	0.00	34.38
Federal Farm Credit Bank / 3133EKDW3	12/31/2021	0.00	30,750.68	-30,714.22	0.00	36.47
Federal Farm Credit Bank / 3133EKDW3	1/31/2022	0.00	41,446.58	-39,672.53	0.00	1,774.05
Federal Farm Credit Bank / 3133EKDW3	2/28/2022	0.00	36,247.18	-35,833.25	0.00	413.93
Federal Farm Credit Bank / 3133ELYR9	12/31/2021	0.00	318.49	-168.21	0.00	150.28

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133ELYR9	1/31/2022	0.00	318.49	-168.21	0.00	150.28
Federal Farm Credit Bank / 3133ELYR9	2/28/2022	0.00	287.67	-151.93	0.00	135.74
Federal Farm Credit Bank / 3133EM6N7	12/31/2021	0.00	1,443.84	760.77	0.00	2,204.60
Federal Farm Credit Bank / 3133EM6N7	1/31/2022	0.00	1,443.84	760.77	0.00	2,204.60
Federal Farm Credit Bank / 3133EM6N7	2/28/2022	0.00	1,304.11	687.14	0.00	1,991.25
Federal Farm Credit Bank / 3133EMD66	12/31/2021	0.00	339.73	125.02	0.00	464.75
Federal Farm Credit Bank / 3133EMD66	1/31/2022	0.00	339.73	125.02	0.00	464.75
Federal Farm Credit Bank / 3133EMD66	2/28/2022	0.00	306.85	112.92	0.00	419.77
Federal Farm Credit Bank / 3133EMDA7	12/31/2021	0.00	2,038.36	210.46	0.00	2,248.82
Federal Farm Credit Bank / 3133EMDA7	12/31/2021	0.00	679.45	88.84	0.00	768.29
Federal Farm Credit Bank / 3133EMDA7	1/31/2022	0.00	679.45	88.84	0.00	768.29
Federal Farm Credit Bank / 3133EMDA7	1/31/2022	0.00	2,038.36	210.46	0.00	2,248.82
Federal Farm Credit Bank / 3133EMDA7	2/28/2022	0.00	613.70	80.24	0.00	693.94
Federal Farm Credit Bank / 3133EMDA7	2/28/2022	0.00	1,841.10	190.09	0.00	2,031.19
Federal Farm Credit Bank / 3133EMML3	12/31/2021	0.00	509.59	30.52	0.00	540.11
Federal Farm Credit Bank / 3133EMML3	1/31/2022	0.00	509.59	30.52	0.00	540.11
Federal Farm Credit Bank / 3133EMML3	2/28/2022	0.00	460.27	27.57	0.00	487.84
Federal Farm Credit Bank / 3133EMMX7	12/31/2021	0.00	3,821.92	0.00	0.00	3,821.92
Federal Farm Credit Bank / 3133EMMX7	1/31/2022	0.00	3,821.92	0.00	0.00	3,821.92
Federal Farm Credit Bank / 3133EMMX7	2/28/2022	0.00	3,452.05	0.00	0.00	3,452.05
Federal Farm Credit Bank / 3133EMP30	12/31/2021	0.00	636.99	104.46	0.00	741.45
Federal Farm Credit Bank / 3133EMP30	1/31/2022	0.00	636.99	104.46	0.00	741.45
Federal Farm Credit Bank / 3133EMP30	2/28/2022	0.00	575.34	94.35	0.00	669.69
Federal Farm Credit Bank / 3133EMPB2	12/31/2021	0.00	1,443.84	92.63	0.00	1,536.47

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EMPB2	1/31/2022	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPB2	2/28/2022	0.00	1,304.11	83.67	0.00	1,387.78
Federal Farm Credit Bank / 3133EMPH9	12/31/2021	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMPH9	1/31/2022	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMPH9	2/28/2022	0.00	479.45	7.66	0.00	487.11
Federal Farm Credit Bank / 3133EMQM7	12/31/2021	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	1/31/2022	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	2/28/2022	0.00	767.12	89.42	0.00	856.54
Federal Farm Credit Bank / 3133EMU42	12/31/2021	0.00	254.79	25.41	0.00	280.20
Federal Farm Credit Bank / 3133EMU42	1/31/2022	0.00	254.79	25.41	0.00	280.20
Federal Farm Credit Bank / 3133EMU42	2/28/2022	0.00	230.14	22.95	0.00	253.09
Federal Farm Credit Bank / 3133EMUU4	12/31/2021	0.00	305.75	41.85	0.00	347.60
Federal Farm Credit Bank / 3133EMUU4	1/31/2022	0.00	305.75	41.85	0.00	347.60
Federal Farm Credit Bank / 3133EMUU4	2/28/2022	0.00	276.16	37.80	0.00	313.96
Federal Farm Credit Bank / 3133EMVP4	12/31/2021	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133EMVP4	1/31/2022	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133EMVP4	2/28/2022	0.00	575.34	144.79	0.00	720.13
Federal Farm Credit Bank / 3133ENCVO	12/31/2021	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	1/31/2022	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	2/28/2022	0.00	5,139.73	0.00	0.00	5,139.73
Federal Farm Credit Bank / 3133ENKRO	1/31/2022	0.00	2,301.37	0.00	0.00	2,301.37
Federal Farm Credit Bank / 3133ENKRO	2/28/2022	0.00	3,221.92	0.00	0.00	3,221.92
Federal Farm Credit Bank / 3133ENMY3	2/28/2022	0.00	2,739.73	161.05	0.00	2,900.78
Federal Home Loan Bank / 3130A3DL5	12/31/2021	0.00	10,085.62	-8,975.99	0.00	1,109.63

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130A3DL5	1/31/2022	0.00	10,085.62	-8,975.99	0.00	1,109.63
Federal Home Loan Bank / 3130A3DL5	2/28/2022	0.00	9,109.59	-8,107.34	0.00	1,002.25
Federal Home Loan Bank / 3130AHSR5	12/31/2021	0.00	3,783.01	-3,336.49	0.00	446.52
Federal Home Loan Bank / 3130AJPU7	12/31/2021	0.00	1,061.64	-755.63	0.00	306.02
Federal Home Loan Bank / 3130AJPU7	1/31/2022	0.00	1,061.64	-755.63	0.00	306.02
Federal Home Loan Bank / 3130AJPU7	2/28/2022	0.00	958.90	-682.50	0.00	276.40
Federal Home Loan Bank / 3130AJQG7	12/31/2021	0.00	1,486.30	0.00	0.00	1,486.30
Federal Home Loan Bank / 3130AJQG7	1/31/2022	0.00	1,486.30	0.00	0.00	1,486.30
Federal Home Loan Bank / 3130AJQG7	2/28/2022	0.00	1,342.47	0.00	0.00	1,342.47
Federal Home Loan Bank / 3130AKKP0	12/31/2021	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130AKKP0	1/31/2022	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130AKKP0	2/28/2022	0.00	497.02	128.67	0.00	625.69
Federal Home Loan Bank / 3130ALD92	12/31/2021	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	12/31/2021	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	1/31/2022	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	1/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	2/28/2022	0.00	958.90	76.57	0.00	1,035.47
Federal Home Loan Bank / 3130ALD92	2/28/2022	0.00	958.90	0.00	0.00	958.90
Federal Home Loan Bank / 3130ALH98	12/31/2021	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	1/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	2/28/2022	0.00	958.90	0.00	0.00	958.90
Federal Home Loan Bank / 3130ALJ70	12/31/2021	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	1/31/2022	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	2/28/2022	0.00	1,534.25	0.00	0.00	1,534.25

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130ALRG1	12/31/2021	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALRG1	1/31/2022	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALRG1	2/28/2022	0.00	95.89	43.59	0.00	139.48
Federal Home Loan Bank / 3130ALXQ2	12/31/2021	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	1/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	2/28/2022	0.00	3,835.62	0.00	0.00	3,835.62
Federal Home Loan Bank / 3130AM5C2	12/31/2021	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	1/31/2022	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	2/28/2022	0.00	2,577.53	0.00	0.00	2,577.53
Federal Home Loan Bank / 3130AMRY0	12/31/2021	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AMRY0	1/31/2022	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AMRY0	2/28/2022	0.00	506.78	500.80	0.00	1,007.58
Federal Home Loan Bank / 3130AN2W9	12/31/2021	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	1/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	2/28/2022	0.00	4,219.18	0.00	0.00	4,219.18
Federal Home Loan Bank / 3130AN3E8	12/31/2021	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	1/31/2022	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	2/28/2022	0.00	3,989.04	0.00	0.00	3,989.04
Federal Home Loan Bank / 3130AN4S6	12/31/2021	0.00	266.94	25.20	0.00	292.14
Federal Home Loan Bank / 3130AN4S6	1/31/2022	0.00	266.94	25.20	0.00	292.14
Federal Home Loan Bank / 3130AN4S6	2/28/2022	0.00	241.11	22.76	0.00	263.87
Federal Home Loan Bank / 3130ANUH1	12/31/2021	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	1/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	2/28/2022	0.00	4,219.18	0.00	0.00	4,219.18

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130APA62	12/31/2021	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	1/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	2/28/2022	0.00	4,219.18	0.00	0.00	4,219.18
Federal Home Loan Bank / 3130APAA3	12/31/2021	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APAA3	1/31/2022	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APAA3	2/28/2022	0.00	4,257.53	0.00	0.00	4,257.53
Federal Home Loan Bank / 3130APDA0	12/31/2021	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	1/31/2022	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	2/28/2022	0.00	4,986.30	0.00	0.00	4,986.30
Federal Home Loan Bank / 3130APKF1	12/31/2021	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	1/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	2/28/2022	0.00	5,753.42	0.00	0.00	5,753.42
Federal Home Loan Bank / 3130APM77	12/31/2021	0.00	2,335.62	116.62	0.00	2,452.24
Federal Home Loan Bank / 3130APM77	1/31/2022	0.00	2,335.62	116.62	0.00	2,452.24
Federal Home Loan Bank / 3130APM77	2/28/2022	0.00	2,109.59	105.34	0.00	2,214.93
Federal Home Loan Bank / 3130APNE1	12/31/2021	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APNE1	1/31/2022	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APNE1	2/28/2022	0.00	6,904.11	0.00	0.00	6,904.11
Federal Home Loan Bank / 3130APVH5	12/31/2021	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	1/31/2022	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	2/28/2022	0.00	15,342.47	0.00	0.00	15,342.47
Federal Home Loan Bank / 3130APX67	12/31/2021	0.00	6,254.11	0.00	0.00	6,254.11
Federal Home Loan Bank / 3130APX67	1/31/2022	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130APX67	2/28/2022	0.00	7,004.60	0.00	0.00	7,004.60

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AQ5X7	12/31/2021	0.00	315.07	0.00	0.00	315.07
Federal Home Loan Bank / 3130AQ5X7	1/31/2022	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ5X7	2/28/2022	0.00	8,821.92	0.00	0.00	8,821.92
Federal Home Loan Bank / 3130AQ6J7	12/31/2021	0.00	1,282.19	0.00	0.00	1,282.19
Federal Home Loan Bank / 3130AQ6J7	1/31/2022	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQ6J7	2/28/2022	0.00	8,975.34	0.00	0.00	8,975.34
Federal Home Loan Bank / 3130AQAK9	12/31/2021	0.00	102.74	0.00	0.00	102.74
Federal Home Loan Bank / 3130AQAK9	1/31/2022	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQAK9	2/28/2022	0.00	2,876.71	0.00	0.00	2,876.71
Federal Home Loan Bank / 3130AQJ79	1/31/2022	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130AQJ79	2/28/2022	0.00	9,589.04	0.00	0.00	9,589.04
Federal Home Loan Bank / 3130AQL8	1/31/2022	0.00	2,136.99	186.02	0.00	2,323.01
Federal Home Loan Bank / 3130AQL8	2/28/2022	0.00	2,301.37	192.91	0.00	2,494.28
Federal Home Loan Bank / 3130AQL92	1/31/2022	0.00	1,117.81	0.00	0.00	1,117.81
Federal Home Loan Bank / 3130AQL92	2/28/2022	0.00	10,432.88	0.00	0.00	10,432.88
Federal Home Loan Bank / 3130AQS4	2/28/2022	0.00	1,335.62	0.00	0.00	1,335.62
Federal Home Loan Bank / 313379Q69	12/31/2021	0.00	2,707.19	-2,494.01	0.00	213.18
Federal Home Loan Bank / 313379Q69	12/31/2021	0.00	9,023.97	-8,722.24	0.00	301.73
Federal Home Loan Bank / 313379Q69	1/31/2022	0.00	9,023.97	-8,722.24	0.00	301.73
Federal Home Loan Bank / 313379Q69	1/31/2022	0.00	2,707.19	-2,494.01	0.00	213.18
Federal Home Loan Bank / 313379Q69	2/28/2022	0.00	8,150.68	-7,878.16	0.00	272.52
Federal Home Loan Bank / 313379Q69	2/28/2022	0.00	2,445.21	-2,252.65	0.00	192.56
Federal Home Loan Bank / 313380GJ0	12/31/2021	0.00	8,493.15	-7,710.76	0.00	782.39
Federal Home Loan Bank / 313380GJ0	12/31/2021	0.00	25,479.45	-23,187.48	0.00	2,291.97

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 313380GJ0	1/31/2022	0.00	8,493.15	-7,710.76	0.00	782.39
Federal Home Loan Bank / 313380GJ0	1/31/2022	0.00	25,479.45	-23,187.48	0.00	2,291.97
Federal Home Loan Bank / 313380GJ0	2/28/2022	0.00	23,013.70	-20,943.53	0.00	2,070.17
Federal Home Loan Bank / 313380GJ0	2/28/2022	0.00	7,671.23	-6,964.56	0.00	706.67
Federal Home Loan Bank / 313381BR5	12/31/2021	0.00	7,962.33	-7,359.17	0.00	603.16
Federal Home Loan Bank / 313381BR5	1/31/2022	0.00	7,962.33	-7,359.17	0.00	603.16
Federal Home Loan Bank / 313381BR5	2/28/2022	0.00	7,191.78	-6,646.99	0.00	544.79
Goldman Sachs Bank / 38149MBK8	12/31/2021	0.00	499.40	0.00	0.00	499.40
Goldman Sachs Bank / 38149MBK8	1/31/2022	0.00	499.40	0.00	0.00	499.40
Goldman Sachs Bank / 38149MBK8	2/28/2022	0.00	451.07	0.00	0.00	451.07
Hanmi Bank / 410493EQ9	12/31/2021	0.00	343.34	0.00	0.00	343.34
Hanmi Bank / 410493EQ9	1/31/2022	0.00	177.21	0.00	0.00	177.21
Katy Independent School District / 486063B25	12/31/2021	0.00	0.00	1,638.19	0.00	1,638.19
Katy Independent School District / 486063B25	1/31/2022	0.00	0.00	1,638.19	0.00	1,638.19
Katy Independent School District / 486063B25	2/28/2022	0.00	0.00	792.67	0.00	792.67
Live Oak Banking Co. / 538036HL1	12/31/2021	0.00	353.74	0.00	0.00	353.74
Live Oak Banking Co. / 538036HL1	1/31/2022	0.00	353.74	0.00	0.00	353.74
Live Oak Banking Co. / 538036HL1	2/28/2022	0.00	319.51	0.00	0.00	319.51
Marlin Business Bank / 57116ATL2	12/31/2021	0.00	343.34	0.00	0.00	343.34
Marlin Business Bank / 57116ATL2	1/31/2022	0.00	343.34	0.00	0.00	343.34
Marlin Business Bank / 57116ATL2	2/28/2022	0.00	310.11	0.00	0.00	310.11
Morgan Stanley Bank / 61690UMW7	12/31/2021	0.00	395.36	0.00	0.00	395.36
Morgan Stanley Bank / 61690UMW7	1/31/2022	0.00	395.36	0.00	0.00	395.36

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Morgan Stanley Bank / 61690UMW7	2/28/2022	0.00	357.10	0.00	0.00	357.10
Morgan Stanley Gov Inst 8302	12/31/2021	2,541.46	0.00	0.00	0.00	2,541.46
Morgan Stanley Gov Inst 8302	1/31/2022	3,005.74	0.00	0.00	0.00	3,005.74
Morgan Stanley Gov Inst 8302	2/28/2022	2,189.42	0.00	0.00	0.00	2,189.42
Morgan Stanley Private Bank / 61768ECB7	12/31/2021	0.00	197.68	0.00	0.00	197.68
Morgan Stanley Private Bank / 61768ECB7	1/31/2022	0.00	197.68	0.00	0.00	197.68
Morgan Stanley Private Bank / 61768ECB7	2/28/2022	0.00	178.55	0.00	0.00	178.55
Oakland Unified School District / 672325J57	12/31/2021	0.00	3,092.70	-578.05	0.00	2,514.64
Oakland Unified School District / 672325J57	1/31/2022	0.00	3,092.70	-578.05	0.00	2,514.64
Oakland Unified School District / 672325J57	2/28/2022	0.00	2,793.40	-522.11	0.00	2,271.29
Pinnacle Bank / 72345SKU4	12/31/2021	0.00	145.66	0.00	0.00	145.66
Pinnacle Bank / 72345SKU4	1/31/2022	0.00	145.66	0.00	0.00	145.66
Pinnacle Bank / 72345SKU4	2/28/2022	0.00	131.56	0.00	0.00	131.56
PrimeBank / 74163LAQ4	12/31/2021	0.00	104.04	0.00	0.00	104.04
PrimeBank / 74163LAQ4	1/31/2022	0.00	104.04	0.00	0.00	104.04
PrimeBank / 74163LAQ4	2/28/2022	0.00	93.97	0.00	0.00	93.97
Security State Bank of Oklahoma / 815101AL4	12/31/2021	0.00	83.23	0.00	0.00	83.23
Security State Bank of Oklahoma / 815101AL4	1/31/2022	0.00	83.23	0.00	0.00	83.23
Security State Bank of Oklahoma / 815101AL4	2/28/2022	0.00	75.18	0.00	0.00	75.18
State Bank of Texas / 856528DF8	12/31/2021	0.00	197.68	0.00	0.00	197.68
State Bank of Texas / 856528DF8	1/31/2022	0.00	197.68	0.00	0.00	197.68
State Bank of Texas / 856528DF8	2/28/2022	0.00	178.55	0.00	0.00	178.55
State of Maryland / 574193UG1	12/31/2021	0.00	687.95	0.00	0.00	687.95
State of Maryland / 574193UG1	1/31/2022	0.00	687.95	0.00	0.00	687.95

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
State of Maryland / 574193UG1	2/28/2022	0.00	621.37	0.00	0.00	621.37
State of Washington / 93974EKQ8	12/31/2021	0.00	1,825.90	0.00	0.00	1,825.90
State of Washington / 93974EKQ8	1/31/2022	0.00	1,825.90	0.00	0.00	1,825.90
State of Washington / 93974EKQ8	2/28/2022	0.00	1,649.20	0.00	0.00	1,649.20
TexasDAILY	12/31/2021	13.30	0.00	0.00	0.00	13.30
TexasDAILY	1/31/2022	12.99	0.00	0.00	0.00	12.99
TexasDAILY	2/28/2022	12.08	0.00	0.00	0.00	12.08
TexPool	12/31/2021	1,915.07	0.00	0.00	0.00	1,915.07
TexPool	1/31/2022	1,915.19	0.00	0.00	0.00	1,915.19
TexPool	2/28/2022	2,910.00	0.00	0.00	0.00	2,910.00
TexSTAR	12/31/2021	1.59	0.00	0.00	0.00	1.59
TexSTAR	1/31/2022	0.63	0.00	0.00	0.00	0.63
TexSTAR	2/28/2022	0.59	0.00	0.00	0.00	0.59
UBS Bank / 90348JSW1	12/31/2021	0.00	208.08	0.00	0.00	208.08
UBS Bank / 90348JSW1	1/31/2022	0.00	208.08	0.00	0.00	208.08
UBS Bank / 90348JSW1	2/28/2022	0.00	187.95	0.00	0.00	187.95
Unity Bank / 91330ABX4	12/31/2021	0.00	343.34	0.00	0.00	343.34
Unity Bank / 91330ABX4	1/31/2022	0.00	343.34	0.00	0.00	343.34
Unity Bank / 91330ABX4	2/28/2022	0.00	310.11	0.00	0.00	310.11
University of Texas / 91512DF14	1/31/2022	0.00	0.00	758.10	0.00	758.10
University of Texas / 91512DF14	2/28/2022	0.00	0.00	1,929.71	0.00	1,929.71
US Treasury / 912796A90	12/31/2021	0.00	0.00	5,500.00	0.00	5,500.00
US Treasury / 912796G45	1/31/2022	0.00	0.00	429.25	0.00	429.25
US Treasury / 912796G45	2/28/2022	0.00	0.00	462.26	0.00	462.26
US Treasury / 912796U80	1/31/2022	0.00	0.00	694.17	0.00	694.17
US Treasury / 912796U80	2/28/2022	0.00	0.00	925.56	0.00	925.56
US Treasury / 912828P4	1/31/2022	0.00	89,897.26	-82,031.25	0.00	7,866.01

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 9128282P4	2/28/2022	0.00	100,684.93	-88,341.35	0.00	12,343.58
US Treasury / 9128286M7	1/31/2022	0.00	15,410.96	-15,092.57	0.00	318.39
US Treasury / 9128286M7	2/28/2022	0.00	17,260.27	-16,903.32	0.00	356.95
US Treasury / 912828R28	12/31/2021	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R28	1/31/2022	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R28	2/28/2022	0.00	18,698.63	-16,674.27	0.00	2,024.36
US Treasury / 912828T91	12/31/2021	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828T91	1/31/2022	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828T91	2/28/2022	0.00	24,931.51	-21,146.44	0.00	3,785.07
US Treasury / 912828TY6	2/28/2022	0.00	11,130.14	-6,924.72	0.00	4,205.42
US Treasury / 912828XW5	12/31/2021	0.00	29,726.03	-28,583.76	0.00	1,142.27
US Treasury / 912828XW5	1/31/2022	0.00	29,726.03	-28,583.76	0.00	1,142.27
US Treasury / 912828XW5	2/28/2022	0.00	26,849.32	-25,817.59	0.00	1,031.73
US Treasury / 912828ZG8	1/31/2022	0.00	7,705.48	-6,810.66	0.00	894.82
US Treasury / 912828ZG8	2/28/2022	0.00	8,630.14	-7,334.56	0.00	1,295.58
US Treasury / 912828ZM5	1/31/2022	0.00	2,568.49	-1,041.67	0.00	1,526.83
US Treasury / 912828ZM5	2/28/2022	0.00	2,876.71	-1,121.79	0.00	1,754.92
US Treasury / 912828ZP8	12/31/2021	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 912828ZP8	1/31/2022	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 912828ZP8	2/28/2022	0.00	1,438.36	563.49	0.00	2,001.85
US Treasury / 91282CAC5	12/31/2021	0.00	2,654.11	-808.83	0.00	1,845.28
US Treasury / 91282CAC5	1/31/2022	0.00	2,654.11	-808.83	0.00	1,845.28
US Treasury / 91282CAC5	2/28/2022	0.00	2,397.26	-730.56	0.00	1,666.70
US Treasury / 91282CAK7	12/31/2021	0.00	3,184.93	2,156.96	0.00	5,341.89

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CAK7	1/31/2022	0.00	3,184.93	2,156.96	0.00	5,341.89
US Treasury / 91282CAK7	2/28/2022	0.00	2,876.71	1,948.22	0.00	4,824.93
US Treasury / 91282CAN1	2/28/2022	0.00	1,712.33	5,416.67	0.00	7,129.00
US Treasury / 91282CAP6	12/31/2021	0.00	2,123.29	2,614.71	0.00	4,738.00
US Treasury / 91282CAP6	1/31/2022	0.00	2,123.29	2,614.71	0.00	4,738.00
US Treasury / 91282CAP6	2/28/2022	0.00	1,917.81	2,361.67	0.00	4,279.48
US Treasury / 91282CAR2	2/28/2022	0.00	1,712.33	6,146.22	0.00	7,858.55
US Treasury / 91282CCC3	12/31/2021	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	12/31/2021	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	1/31/2022	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	1/31/2022	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	2/28/2022	0.00	1,917.81	1,295.53	0.00	3,213.34
US Treasury / 91282CCC3	2/28/2022	0.00	1,917.81	914.40	0.00	2,832.21
US Treasury / 91282CCG4	12/31/2021	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	1/31/2022	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	2/28/2022	0.00	3,835.62	2,820.43	0.00	6,656.05
US Treasury / 91282CCL3	12/31/2021	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	1/31/2022	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	2/28/2022	0.00	5,753.42	1,228.45	0.00	6,981.87
US Treasury / 91282CCT6	12/31/2021	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	12/31/2021	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	1/31/2022	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	1/31/2022	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	2/28/2022	0.00	11,506.85	3,095.12	0.00	14,601.97

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CCT6	2/28/2022	0.00	5,753.42	380.43	0.00	6,133.85
		14,518.06	1,383,955.94	-648,398.96	0.00	750,075.04

Accrued interest, premiums to par, and discounts to par are all recorded on a straight line basis. Amounts paid in excess of par are amortized against earnings and discounts to par are accreted to earnings. Any over or under accruals of interest are recorded as an adjustment to earnings upon maturity of the corresponding security.

City of El Paso
Schedule of Matured Securities
For the quarter ending 2/28/2022

Issuer	CUSIP	Maturity Date	Face Amount
Farmer Mac	31422BSC5	1/10/2022	4,800,000.00
Federal Farm Credit Bank	31331XQG0	2/22/2022	60,000.00
Federal Farm Credit Bank	3133EKDW3	2/28/2022	20,000,000.00
Federal Home Loan Bank	3130AHSR5	12/20/2021	3,965,000.00
Hanmi Bank	410493EQ9	1/18/2022	245,000.00
Katy Independent School District	486063B25	2/15/2022	1,000,000.00
US Treasury	912796A90	12/30/2021	120,000,000.00
			150,070,000.00

City of El Paso
Schedule of Securities Sold
For the quarter ending 2/28/2022

Issuer	CUSIP	Sale Date	Face Amount	Gain (Loss)	Total
			0.00	0.00	0.00

City of El Paso
Schedule of Withdrawals
For the quarter ending 2/28/2022

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	12/6/2021	20,000,000.00
Morgan Stanley Gov Inst 8302	12/8/2021	20,000,000.00
Morgan Stanley Gov Inst 8302	12/30/2021	7,000,000.00
Morgan Stanley Gov Inst 8302	2/3/2022	60,000,000.00
TexSTAR	12/3/2021	1,200,000.00
		<hr/>
		108,200,000.00
		<hr/> <hr/>